Exhibit H

Freddie Mac	NEW TR	ADE	in H.	27	
ABS-FLT-S Trade No. 1418, Vs. 1			PMG;) MXA	Trade Ops:
Dec 27, 2006 15:38:03	1 000006 00 00 000	NHELI_ ABS/AE	07-HE1: IA 3S	remot)	Jan 25, 2037

Coupon: Coupon Type: Frequency:	B5A04KRZ2 ELI07HE1-IA1 0.00000 FLOAT MONTHLY	Payment Delay: Date Convention: Accrual Date: First Coupon Date: Next Pay Date:	0 ACT/360 Jan 31, 2007 Feb 25, 2007 Feb 26, 2007	Trade Date: Settle Date: Broker: GREENWII Broker Contact	CH CAPITA	Dec 27, 2006 Jan 31, 2007 GRNW NL MARKETS
Reset Term: Maturity Date; lesue Date: Min Trade Size: Min Trade Increment:	MONTHLY Jan 25, 2037 Jan 31, 2007 25,000.00 1.00	Odd First Pmt: AMT: ERISA: 144A: Notional:	WYes □ No □ Yes WNo □ Yes □ No □ Yes WNo □ Yes WNo □ Yes WNo	Original Par: Factor: Factor Date: Current Par:		1,000,000.000 1.000000000 Jan 31, 2007 1,000,000.000
AAA enhancement: 32.36%.	s e .46%	ARM2/18630=v1 3_ABS_ARM228.8:	010-30-44 3_ABS_FR_30Y	Price: Principal: Interest: Commission: Net Money: Currency: Net Cash Flo	(37)	100-00 00.00000000 5,000,000,00) 0.00 0.00 0.00 5,000,000.00) USD OUT
i Signity Flatted Policy Compliance: 1. Rated AA or better? Yes, Asa/A, 2. Interest rate on the security is of on the ordisterse CFI the useds risk lower than the oblistical? Yes Sor GWAC of 8.31	ifferent to the interest rate on the securities must be	sa		Exchange rate Discount: Option Type:	r	
 Bond benefits from overcollate subprofination. Does the deal have sufficient so ther. 21 38% initial subprofination, is there are interpolation? No Pricing Method: HETP Defivery Instituctions OTO/GRIVW ABS 	abordination of 3.5% or great			Prepay: Yield: YTC: Duration: Convexity:		100.00 BLK 5.350 0.06500 -0.00100
DTOR 223 A/DR	o .			S&P	Moody	DBRS
INSTIDA: AGENTIDA:				NR	NR	
CLEARING AGT DTC: CLEARING AGT NAME:				Fitch	NAIC	
AC NAME: Miscellaneous Information				NR	***************************************	
Asset CAS: 15 177 Debt Yid: 5.057 Expet ROE: 16,07 Sprid Dur 0.99 Obl File: NHELDTHE Tid Purpose: REG PURC Debt CAS: -13.665 % Asn Cap: 1.5 Riskard ROE: 16,07 ACCTG, DESIG: MHD NOW	H			Discretionary: Liquid: Segregate: Release:	[ØYes □ No ØYes □ No ØYes □ No □ Yes ØNo
PRINCIPAL OF THE PRINCI	crowd:			Entry Date:		Dec 27, 2006
A/C# P 61948	0	osynght © 2001 Blankfook Solutions	W.P. Co.		DMODA	IAN CHASE

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17:46 GMT TREUTERS US TREASURY & MONEY MKTS]
                                                            12/27 12:46
FEDERAL FUNDS
                EST 12:46 T-BILLS EST 12.45 YIELD EURO$ 12.06 GOV RP 12.00
BID 5 1/4 OPEN 5 1/4
                          1M 4.570-545 -.125 4.645 5.3000 -3200
                                                                 0/N 5.25-23
ASK 5 5/16 HIGH 5 5/16
                          3M 4.845-840 -.020 4.973 5.3100 -3400
                                                                 1WK 5.15-00
LST 5 5/16 LOW 5 1/4
                          |6M 4.900-895 +,005 5.094 5.3100 -3500
                                                                  2WK 5.19-08
 FUNDS SOURCE-GARBAN [TELERATE FX PAGE/RECORD CHANGES - SEE PG 11] 1M0 5.20-13
BTEC/ICAP - NYC EST 12.46 YIELD|GSCI 5626.26-
                                                    2.23-DJIA 12484.54!+ 76.91
 4.625 N/08 99.23+-236 -.032 4.769 11.30 YANKEE CDS DOM BAS
                                                                 LIBOR 11.00
 4.625 N/09 99.27 -27+ -.052 4.682 BID EARLY LATE EARLY LATE
                                                                .1M 5.35000
 4.500 N/11 99,13 -132 -.08 4.636 JAN 5.33 5.33
                                                     5.29 5.29
                                                                2M 5.35000
 4.250 N/13 97.24 -26+ -.11
                            4.635 FEB
                                        5.34 5.34
                                                     5.27 5.27
                                                                  3M 5.36375
 4.625 N/16 99.25+-26 -.12 4.650 MAR
                                        5.34 5.34
                                                     5.29 5.29
                                                                  4M 5.36438
 4.500 2/36 95.20+-21+ -.22 4.778 APR
                                                     5.20 5.20
                                        5.34 5.34
                                                                  5M 5.36063
 SPOT FX
            30Y MBS JAN DELIVERY
                                   MAY
                                        5.34 5.34
                                                     5.17 5.17
                                                                  6M 5.36063
 JPY 118,71
                                   JUN 5.34 5.34
                                                     5.15 5.15
                                                                  1Y 5,28938
 EUR 1.3125 GNMA5.5 99.23-25: -.05 DEALER COMM PAPER OFFER 15.30 BANK RATES
 GBP 1.9560 GOLD5.5 99.02-04 -.05 15 5.21
                                                60 5.21 120 5.20 PRIME 8.25
CHF 1.2250 FNMA5.5 99.01-03 -.04 30 5.22
                                                90 5.20 180 5.16 BROKER 7.00
Wednesday, December 27, 2006 12:46:25 PM:5 for user f350426@W2K1331868 [Reuters Kobra]
                                                                           Page 1
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ROE Calculator (Production) Results Sheet

Agency Product

Time Of Report: Wed Dec 27 12:38:25 EST 2006 ROE Calculator Effective Date: 05/05/2004 ROE Calculator Prepared On: 12/27/06 12:38 PM

Product: ABSFloaterUnwrapAAA:1.5

First Row: Zero Vol Yield less Option Cost (%)

Output

	lapu	ls.		Variable	Name	Current V	alue
Variable N	vame	Value		ROE (%)	16.07	
Product T		PASS THRO	UGH	PVA Per	cent of MV (%)	80.	
Issuer	A	NON FREDD		PVA		.00	
Flat Price		100.00		Capital C	Charge (%)	1.50	
Zero Vol	Yield (%)	5.35		Stand-Al	one Capital (%)	1.50	
Option Co		0.0		Marginal	Capital (%)	1.50	
	Agency GAS (b			Operation	nal Risk Capital (0.0 (aqd	
	Risk Add On (I			Min. Cap	rital Adjust. to O/	\S (bps)-4.0	
Spread Du	100	0.99		MRB Ad	ljustment to OAS	(bps) 2.0	
Market Va		1.00		Credit R	eserve (bps)	~2.0	
	1			Adjusted	Net OAS (bps)	24.8	
				Preferred	Allocation (%)	20.00	
				Preferred	l Yield (%)	6.00	
				Preferred	Tax Eq. Yield (9	6) 9.23	
				Tax Rate	(%)	35.00	
				ROE Hu	rdle (%)	9.00	
			ROE Tabl	e(in percent)- A	gency		
	3.85	4.35	4.85	5.35	5.85	6.35	6.85
22.84	11.65	12.05	12.46	12.87	13.27	13.68	14.08
23.84	12.18	12.59	12.99	13.40	13.81	14.21	14.62
24.84	12.71	13.12	13.53	13.93	14.34	14.75	15.15
25.84	13.25	13.65	14.06	14.47	14.87	15.28	15.69
26.84	13.78	14.19	14.59	15.00	15.41	15.81	16.22
27.84	14.32	14.72	15.13	15.53	15.94	16.35	16.75
28.84	14.85	15.25	15.66	16.07	16.47	16.88	17.29
29.84	15.38	15.79	16.19	16.60	17.01	17.41	17.82
30.84	15.92	16.32	16,73	17.13	17.54	17.93	18.35
31,84	16.45	16.86	17.26	17.67	18.07	18.48	18.89
32.84	16.98	17.39	17.80	18.20	18.61	19.01	19.42
33.84	17.52	17.92	18.33	18.74	19.14	19.55	19.95
34.84	18.05	18.46	18.86	19.27	19.67	20.08	20.49

Ky whales

First Column: Asset/Debt Net OAS(bps)

EffectiveDu EffectiveC SpreadD ZvProj Non3Pr ratios governty cration VeA. c(V/A).	6.515-92, 4.255-04, 0.69 1.34 1.07	1.04 1.07						
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chectiveC covexity	4.255.04	2,06 -145E/st 0,99						
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ionbEy	2113	5.87						
ZVBEY Nombey	9.30	5.35						
	15 18	28.85						
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Mortgage Pricer Report

(Production)

and States Childhood Childhood Childhood Childhood States	Trade Date	12/27/2006	12/27/2006 Trading Acc'y Not Required	frue	Deal/Tranche Data		Deal Conyment	whent	8
Period P	Settlement Date	61/31/2007	Do Optional Redemption		ranche CUSIP		Prioritical Science Con Scienc	HOT FINALIZES***, And Chad industrial reasons and security of the security of	otonics accidable upon moparet. This is believe to the reforme, and we do not
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Harmony New Optimize Way Chusters Transfer Current Bas 375,000,000	Deal name	nheli07he1	Use All Known History	false	hanche Original Bal	375,000,00		by Medincy begingers whose in easily motive or on should not be unimoderate to the revious	exercin report god the commerciary ft. As proces, peobs and recritice expressed
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10 Use Historica HPC Date 110 Use Historica HPC Moved Historica HPC	Period "Hint" for ARIN		Calculate Cummulative HPG	thuse	franche Groups				
10 Use Historical HPG Keyword 10 Use Historical HPG Keyword 110 Use Mistorial HPG Keyword 110 Use Mistorial HPG Keyword 111 E First Forecast Freepox Pay Date 030252007 0	ment Multiplier	1.0	Use Historical HPG Data	brue	ssue CDU Date	01/01/200	6		
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Sowithwanthely 12 Frest Cap(%) 2.25 Footk Cann Demographics Bibl 3-30 k13 ABS_FR_33V Frem 358 Percolic Cap(%) 11.2 Fraction Pelif(%) none ARRIACIDES (K13.4) ARRIACIDES (K12.4) ARRIACIDES (K13.4) ARRIACIDES (K13.4) <td></td> <td>6.34</td> <td>Lookback Days</td> <td></td> <td>votional Type</td> <td>ActualBalanc</td> <td></td> <td>3a: v1.3 ABS ARM228</td> <td>SubPrimeASubPrimeA</td>		6.34	Lookback Days		votional Type	ActualBalanc		3a: v1.3 ABS ARM228	SubPrimeASubPrimeA
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Perfort 4 Net Margin(%) 4.48 Fraction Second Home As Investor Owned true 8 Period 21 Gross Margin(%) 5.02 Treat Second Home As Investor Owned true Fixed Period 5 Payment Cap(%) Avg Loan Salance(x) none Fixed Period 21 Auto Recast Period Use Weighted-Avg Original Loan Size false Reset Period 5 Max NetyAM Limit(%) Geographic Information none Value Analytics Analytics Analytics Name Value Analytics Harbrice 100.000 Fraibrice 0.000 100.00 Full Price 100.000 60.000 LEquivCPR 41.06 NormBEY 5.845 OASDuration 0.000 L 1.07 TVBEY 5.345 OASDuration 0.000		0	Life Filou(%)		raction Investor Owned(%)	NONE			
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Seed Period 5 Payment Cap(%) Avg Loan Salance(k) none	ent Fixed Period	21	Gross Margin(%)		reat Second Home As Investor		9		
Fixed Period 21 Auto Recist Period Uses Weighted-Avg Original Loan Size false Reset Period 5 Max NegAM Limit(%) Geographic Information none Value 38 26 Analytics Name Value Value 100.00 FratPrice 100.000 Effective Convexty 0.000 LEquiv CPR 41.06 None Effective Convexty 0.000 Lequiv CPR 41.06 S.845 Effective Convexty 0.000 Lequiv CPR 41.06 None Scale 5.845 OASDuration 0.000	ant Reset Period	5	Payment Cap(%)		wyg Loan Balance(k)	none			
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Salary S	it Rate Reset Period	<i>ب</i>	Max NegAM Lend(%)		seographic Information	поле			
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	TOWAL	1.07			ZVBEY	5,345 OASDun	ation	0,992	

Created: 27 Dec 2006 12:35:34 PM

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5.35 KRD260	ZVProjWAL	1.04		KRD120	KRD180			
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Fees Malurity Agency Bill Spread-to-Libor 0.022 0.04/6/2008 3 Me Agy -0.142 0.022 0.77/8/2014 6 Me Agy -0.142 0.023 0.77/8/2014 -0.142 -0.142 0.024 0.77/8/2016 -0.142 -0.142 0.024 0.77/8/2016 -0.142 -0.142 0.024 0.77/8/2016 -0.125 -0.125 0.034 0.048 -0.125 0.038 0.047/2002 -0.125 0.005 0.005 0.048 -0.125 0.006 0.005 0.077/2007 1.041 Libor 5.291 0.006 0.006 0.077/2007 1.041 Libor 5.350 0.006 0.006 0.077/2007 1.041 Libor 5.360 0.006 0.007/238 0.047/2008 6.046 Libor 5.360 0.007/238 0.047/2008 1.77 Swap 5.115 0.007/238 0.047/2008 2.75 Swap 5.043 0.008000 0.0414/2009	Yield Fees Malurity Agency Bill 5.010 0.032 09/16/2008 1 Mo Agy 4.913 0.022 07/18/2011 8 Mo Agy 4.913 0.022 07/18/2011 6 Mo Agy 4.917 0.013 10/18/2016 12 Mo Agy 4.917 0.014 07/18/2016 12 Mo Agy 5.136 0.021 07/18/2016 12 Mo Agy 5.136 0.014 07/18/2016 12 Mo Agy 5.136 0.018 0.018 0.018 94.80 0.005:36 06/18/2007 1 Wk Lbor 94.80 0.005:36 06/18/2007 2 Wk Lbor 95.19 0.007:28 09/17/2007 1 Wh Lbor 95.19 0.007:28 09/17/2007 1 Wh Lbor 95.16 0.007:28 09/17/2008 6 Mo Lbor 95.16 0.007:28 09/17/2008 7 Yr Swap 95.16 0.007:28 09/14/2009 3 Yr Swap 95.16 0.008:40 09/14/2009 7 Yr Swap	Fees Malurity Agency Bill 0.032	1,000,000 1,00	Agency issue Yield Fees Malturity Agency Bill I MoAgy 1 MoAgy 1 MoAgy 2 Yr Agy 4 561 0.052 07118/2019 1 MoAgy 3 Me Agy 3 Yr Agy 4 513 0.022 07118/2011 5 Yr Agy 4 513 0.022 07118/2012 5 Yr Agy 4 513 0.023 0.0218/2012 5 Yr Agy 4 513 0.023 0.0218/2029 5 Yr Agy 4 513 0.023 0.0218/2029 1 Vr Libor 1 Wr Libor 1	Maturity Agency issue Yield Fees Maturity Agency Sistie Maturity Agency issue Yield East Maturity Agency issue 2 YY.Agy 5.010 0.022 0.0116,2016 3 Me Agy 3 YY.Agy 4.913 0.022 0.7116,2014 4.021,2014 4.913 0.022 0.7116,2014 4.021,2016 3 Me Agy 4.913 0.022 0.7116,2014 4.021,2016 3.94 YY.Agy 4.913 0.022 0.7116,2014 4.021,2016 3.94 YY.Agy 4.913 0.022 0.0116,2014 4.021,2016 4.913 0.022 0.0116,2014 4.021,2016 4.913 0.022 0.0116,2014 4.913 0.022 0.0116,2014 4.913 0.022 0.0116,2014 4.913 0.022 0.0116,2014 4.913 0.022 0.0116,2014 4.913 0.011	Price Mainth Agency issue Yeld Fees Mainth Agency issue Yeld S.010 0.032 Devisions 1 Mo Agy 1 Mo Agy 3 Ye Agy 4.561 0.032 1.031/2009 3 Me Agy 3 Me Agy 3 Ye Agy 4.561 0.022 0.1719/2019 3 Me Agy 3 Me Agy																								
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22 Del 1/10/20 22 Del 1/10/20 23 07/16/20 24 07/16/20 25 07/16/20 26 07/16/20 27 07/16/20 27 07/16/20 27 07/16/20 27 00/20 27	Yield Fees Malurit 5.010 0.022 0.0416/20 4.901 0.022 0.118/20 4.913 0.022 0.118/20 4.971 0.021 0.115/20 4.971 0.021 0.115/20 5.136 0.019 0.0715/20 94.850 0.005536 0.005536 94.850 0.005536 0.007238 95.125 0.007538 0.007238 95.156 0.007238 0.007238 95.150 0.007238 0.008000 95.150 0.008000 0.008000 95.150 0.008000 0.008000 95.150 0.008000 0.008000 95.000 0.008000 0.008000 95.000 0.008400 0.008400 94.995 0.008400 0.008400 94.995 0.008400 0.008400 94.995 0.008400 0.008400	Yield Fees Malunt 5.010 0.032 08.16.20 4.913 0.022 07.10.82 4.913 0.022 07.10.82 4.913 0.022 07.15.20 4.913 0.021 0.115.20 5.136 0.01 0.015.26 94.805 0.0055.36 0.0055.36 94.805 0.0055.36 0.0055.36 95.125 0.0075.38 0.0072.38 95.156 0.0072.38 0.0072.38 95.157 0.0072.38 0.0080.00 95.159 0.0070.00 0.0080.00 95.150 0.0080.00 0.0080.00 95.150 0.0080.00 0.0080.00 95.150 0.0080.00 0.0080.00 95.100 0.0080.00 0.0080.00 95.180 0.0080.00 0.0080.00 95.000 0.0080.00 0.0080.00 94.995 0.0084.00 0.0084.00 94.995 0.0084.00 0.0080.00	Agerror Issue Yield Fees Malurit	Maturity Agency issue Yield Fees Maturity	Price Maturity Agentoy issue Yield Fees Mailunt	Couppar Price Maturity Agency issue Yield Fees Maturity 0.000 28 807 03/28/2007 3/7 Agy 5.010 0.032 0.011/200 0.000 37 858 06/28/2007 3/7 Agy 4.913 0.027 1/10/20 4.500 38 83 1/30/2008 5 76 Agy 4.913 0.027 1/10/20 4.500 38 83 1/130/2016 7 76 Agy 4.913 0.027 1/10/20 4.500 38 83 1/130/2016 1/130/2016 2/7 6 Agy 1/14/20 1/15/20 4.500 38 34 02/15/2036 1/14/20 1/14/20 1/14/20 1/14/20 4.500 0.013 0.0116 0.0116 0.0116 0.0116 0.0116 4.500 0.013 0.0116 0.0116 0.0116 0.0023 0.00236 4.500 0.013 0.0116 0.0116 0.0116 0.00236 0.00236 4.500 0.013 0.0116 0.0116 0.0116 0.00236	Agency Bill	1 Mo Agy	3 Me Agy	€ Mo Agy	12 Mo Agy			C.Boor/Swap	O/N Libor	1 Wik Libor	2 Wk Libor	1 Mis Libor	3 Mo Liber	6 Mo Libor	1 Yr Libor	2 Yr Swap	3 Yr Swap	4 Yr Swap	5 Yr Swap	7 Yr Swap	10 Yr Swap	15 Yr Swap	20 Yr Swap	30 Yr Swap
2	Yield Fees 5.010 0.022 4.913 0.022 4.913 0.021 4.914 0.021 4.917 0.021 4.918 0.021 4.919 0.021 4.919 0.021 94.809 0.00 95.190 0.00 95.190 0.00 95.190 0.00 95.190 0.00 95.190 0.00 95.190 0.00 95.190 0.00 95.190 0.00 95.190 0.00 95.190 0.00 95.190 0.00 95.190 0.00 95.190 0.00 95.100 0.00 95.100 0.00 95.100 0.00 95.100 0.00 95.100 0.00 95.100 0.00 95.100 0.00 95.100 0.00 95.100 <td> Fee Fee</td> <td> Agentoy Issue Yield Fees 2 Yf. Agy 5.010 0.032 3 Yf. Agy 4.913 0.022 7 Yf. Agy 7 Yf.</td> <td> Maturity Agency issue Yeld Fees </td> <td> Price Maturity Agency issue Yeld Fees </td> <td>Coupon STICS Maturity Agency issue Yield Fees 0.000 SE EGT 03/29/2027 2 Yr Agy 5.010 0.032 4.625 SS 25.63 1.750/2028 5.74 Agy 4.561 0.022 4.625 SS 34.4 1.750/2028 5.74 Agy 4.513 0.021 4.626 SS 34.4 2.1150/2026 7.74 Agy 4.871 0.021 4.626 SS 34.4 2.1150/2026 3.74 Agy 5.186 0.021 4.627 Current vs Maturity EDC1 84.890 0.00 4.884 -0.175 1103/2009 EDC3 94.890 0.00 4.885 -0.175 0.1152/2014 EDC3 94.890 0.00 4.885 -0.176 0.1152/2014 EDC3 94.890 0.00 4.886 -0.177 1.1103/2009 EDC3 94.890 0.00 5.089 -0.155 0.7152/2014 EDC3 94.890 0.00 5.089 -0.156 0.7152/2014<</td> <td>4</td> <td>2008</td> <td>2000</td> <td>5011</td> <td>2014</td> <td>3016</td> <td>2032</td> <td>Expiration</td> <td>03/19/2007</td> <td>06/18/2007</td> <td>09/17/2007</td> <td>12/17/2007</td> <td>03/17/2008</td> <td>06/16/2008</td> <td>09/15/2008</td> <td>12/15/2008</td> <td>03/16/2009</td> <td>06/15/2009</td> <td>09/14/2009</td> <td>12/14/2009</td> <td>03/15/2010</td> <td>06/14/2010</td> <td>09/13/2010</td> <td>12/13/2010</td>	Fee Fee	Agentoy Issue Yield Fees 2 Yf. Agy 5.010 0.032 3 Yf. Agy 4.913 0.022 7 Yf. Agy 7 Yf.	Maturity Agency issue Yeld Fees	Price Maturity Agency issue Yeld Fees	Coupon STICS Maturity Agency issue Yield Fees 0.000 SE EGT 03/29/2027 2 Yr Agy 5.010 0.032 4.625 SS 25.63 1.750/2028 5.74 Agy 4.561 0.022 4.625 SS 34.4 1.750/2028 5.74 Agy 4.513 0.021 4.626 SS 34.4 2.1150/2026 7.74 Agy 4.871 0.021 4.626 SS 34.4 2.1150/2026 3.74 Agy 5.186 0.021 4.627 Current vs Maturity EDC1 84.890 0.00 4.884 -0.175 1103/2009 EDC3 94.890 0.00 4.885 -0.175 0.1152/2014 EDC3 94.890 0.00 4.885 -0.176 0.1152/2014 EDC3 94.890 0.00 4.886 -0.177 1.1103/2009 EDC3 94.890 0.00 5.089 -0.155 0.7152/2014 EDC3 94.890 0.00 5.089 -0.156 0.7152/2014<	4	2008	2000	5011	2014	3016	2032	Expiration	03/19/2007	06/18/2007	09/17/2007	12/17/2007	03/17/2008	06/16/2008	09/15/2008	12/15/2008	03/16/2009	06/15/2009	09/14/2009	12/14/2009	03/15/2010	06/14/2010	09/13/2010	12/13/2010
	>	> e 4 4 4 e e	Agency issue Y	Maturity Agency issue Y	Price Maturity Agency issue Y	Coupon Price Maturity Agency issue 7 0.000 95 500 092092020 2 Yr Agy 4 0.000 95 500 06286200 2 Yr Agy 4 4 550 98 253 1150/2001 7 Yr Agy 4 4 550 98 244 1150/2001 7 Yr Agy 4 4 550 96 344 1175/2006 5 Yr Agy 4 Yreld Current vs Meturity EDC3 4 465 0.171 1100A2009 EDC3 4 465 0.173 0.1782014 EDC4 4 486 0.171 1100A2009 EDC3 4 486 0.175 0.1782014 EDC3 5 083 0.176 0.1752014 EDC6 5 083 0.176 0.1752014 EDC1 5 083 0.176 0.1752014 EDC1 5 083 0.176 0.1752032 EDC1 EDC13 EDC13 EDC13 EDC14 EDC16 EDC16		-		0.022				-	Same	Same	Service.	25 0.005536	90 0,007238	15 0.007238	15 0.907238		-	-	9008000 08	95 0.008000	50 0.008400	frans	-	50 0.008400
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Mortgage Pricer Report

(Some Fields/Selections Have Changed, Results Could Be Unrefieldel)

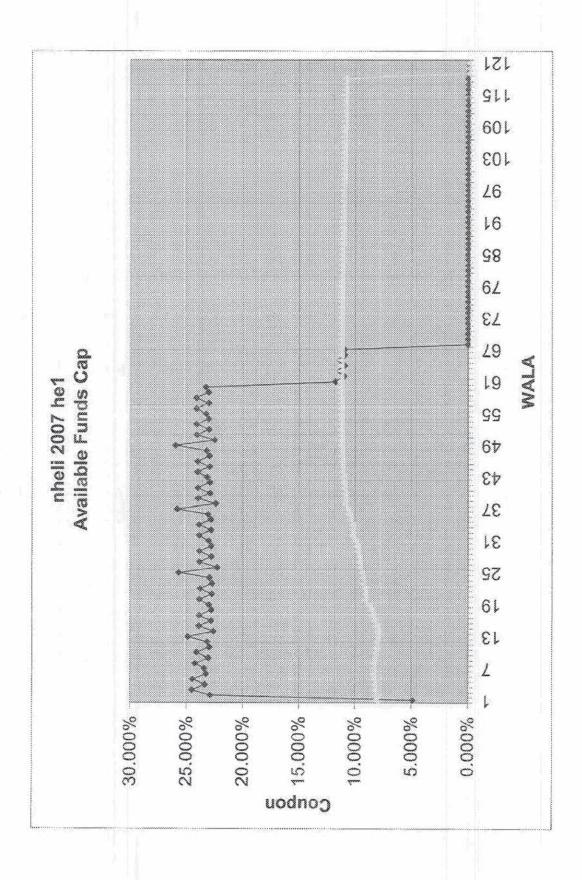
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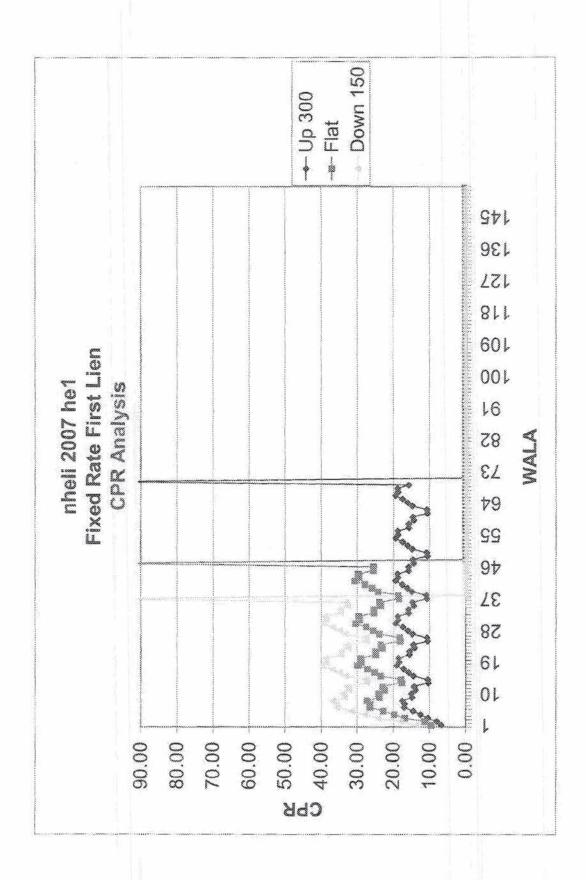
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Deai Morte	New Openize Wavg Clustering	and and	Tranche Factor	1.00000000000	Deal Modeling Notes	
Cash Flow	MBS Override Known 1st Index	frue	Tranche Coupon(%)	80.	*	
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Collateral Data			First Forecast Prepay Pay Date	02/25/2007	0	SubPrime A SubPrime A
Coupon	7.80 Original Coupon(%)	7.80	Collateral Item Count	451	ARM2/18a v1.3 ABS ARM228	SubPrimeASubPrimeA
WAC	8.34 Lockback Days	0	Notional Type	ActualBalance	ARM3/15a V1.3 ABS_ARM228	SubPrimeASubPrimeA
Penalty Window(months)	12 Ent Cap(%)	2.25			Balb-30 v1.3 ABS FR 30Y	SubPrimerSubPrimer
Orig Maturity Term	358 Periodic Cap(%)	0.82	FICO	ngue	ANNOTING WILL AND ANNELED	poornmerconornmer
Rem Amort Term	441 Life Cap(%)	11.12	Fraction Refi(%)	rigine		
Orig Amort Term	A44 First Floor(%)	0.82	LTV(%)	none		
WAM	355 Periodic Floor(%)	0.82	Fraction 2-4 Units(%)	none		
WALA	3 Life Floor(%)	6.26	Fraction Investor Owned(%)	Hele		
Interest Only Period	4 Net Margin(%)	4.48	Fraction Second Home(%)	none		
Payment Fixed Period	21 Grass Margin(%)	5.02	Treat Second Home As Investor Owned	wned true		
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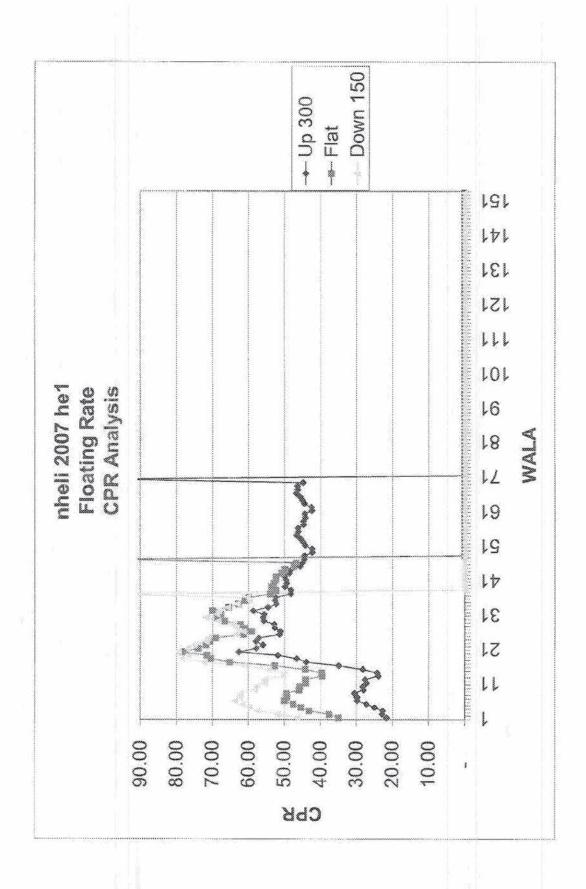
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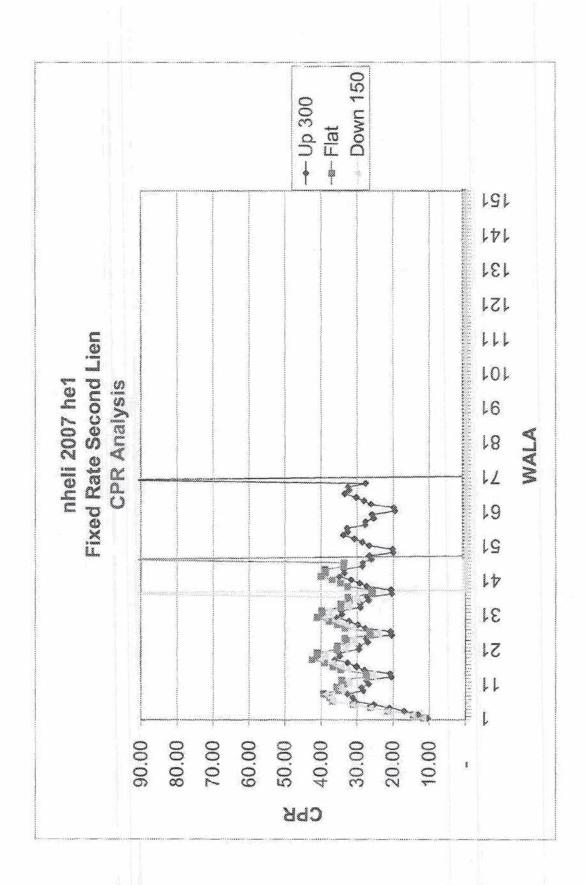
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ZVProj12	39.23		FeeDV01	PriceStdErr			
ZVProj60	100.00		KRD3	KR012			
ZVProj120	100.00		KRD24	KRD36			
ZVProjWALEquivCPR	41.88		KRD60	KRD84			
ZVProjWAL	1.04		KRD120	KRD180			
ZVBEY	5.35		KRD240	KRED300			
ZVIMEY	5.29		KRD360				
ZVSpreadToWAL	3.16						
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Spread-to-Libor	-0.142	-0.142	-0.143	-0.125			Rate	5.291	5.367	6.350	5.350	5.364	5.361	5.289	5,115	5.050	5.037	5.048	5.077	5.135	5.227	5.266	5.278
Agency Bill	1 Mo Agy	3 Mo Agy	6 Mo Agy	12 Mo Agy			LibonSwap	O/N Libor	1 WK Libor	2 WK Libor	1 Mo Libor	3 Mo Libor	6 Mo Libor	1 Yr Libor	2 Yr Swap	3 Yr Swap	4 Vr Swap	5 Yr Swap	7 Yr Swap	10 Yr Swap	15 Yr Swap	20 Yr Swap	30 Yr Swap
IMPy	2006	2008	2011	2014	2016	2032	Expiration	03/19/2007	06/18/2607	09/17/2007	12/17/2007	63/17/2008	06/16/2008	09/15/2008	12/15/2008	03/16/2009	06/15/2009	09/14/2009	12/14/2009	03/15/2010	06/14/2010	09/13/2010	12/13/2010
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a)	1				*****	30 Yr Agy 5.136	EuroS	EDC1 %	EDC2 8	EDC3	EDC4 99	EDCS 8	EDC6 97	EDC7 9:	EDC8 98	EDC9 86	EDC:10	EDC11 9	EDC12 8	EDC13 98	EDC14 9	EDC15 9	EDC16
	03/29/2007	3/28/2007	1/30/2008	99.848 1130/2011	1/15/2016	27522036	Maturity	Surpara .	09/16/2008	11/03/2009	07/18/2011	01/15/2014	10/18/2016	07/15/2032									
Price	98.867 0	97,690, 06/28/2007	1 963.00	29,648 1	100.172 1	96.244 02/15/2036	Currentivs	LIBOR	-0.155	2.07	-0.135	-0.170	2,168	-0.156									
Coupon	0.000	0.000	4,625	4.500	4.825	4.500	Viole	2	4.963	4.841	4,860	4,865	4 923	5.083									
Yseid	4.376	5.097	4,767	4.638	4,655	4.782	Spread-to-	LIBOR	-0.146	-0.148	-0.140	-6.139	-0.143	-0.164									
Treasury	3 Mo Tsy	6 Mo Tsy	2 Yr Tsy	5 Yr Tsy	10 Yr Tsy	30 Yr Tsy	Agency	Purchase	2 Yr Agy	3 Yr Agy	5 Yr Agy	7 Yr Agy	10 Yr Agy	30 Yr Agy									









Nomura Credit & Capital, Inc. Two World Financial Center New York, New York 10281

December 26, 2006

Freddie Mae 8200 Jones Branch Drive McLain, Virginia 22102

> Re: Nomura Home Equity Loan, Inc. Home Equity Loan Trust, Series 2007-HE1 (Group I Certificates)

Ladies and Gentlement

Reference is hereby made to the free writing prospectus dated December 22, 2006 (the "Free Writing Prospectus") with respect to the Group I Certificates. Capitalized terms used herein but not defined shall have the respective meanings set forth in the Free Writing Prospectus.

In connection with the above captioned transaction and the Group I Certificates, the Sponsor hereby agrees as of the date hereof that the representations, warranties and covenants to be made in respect of the Group I Mortgage Loans to be included in the final Mortgage Pool and the remedies available in connection with a breach of any such representations, warranties and covenants will conform to the August 2006 version of Preddie Mac's Investment Requirements (the "Investment Requirements"), a copy of which is attached hereto as Exhibit A, including any modifications to or revisions of the Investment Requirements, to the extent Freddie Mac has notified the Sponsor of such modifications or revisions prior to the Closing Date.

Very Truly Yours,

Nomura Credit & Capital, Inc.

Title:

Timothy R.F. Crowley Vice President

Message Govt MSG 1<GO>PURGE 2<GO>REPLY 3<GO>FWD 11<GO>NEXT 12<GO>PREV 99<GO>OPTIONS

12/27 12:36:46 fud by JOSEPH PERREWE, GREENWICH CAPITAL MA originated by MAPK BOUER of RBS GREENWICH CAPITA

800-426-4443



CONFIRMED

USER deal: NHELI 2007-HE1 BOND I-A-1

INFO Stze: 375mm

Price: 100-00 Variance: 10%

Settle: 01/31/07

1st paux | 2725 Belay; 2600

Accrual act/360

coupon: L180R+15

Rating: M=AAA S=AAA F=

First LIBOR calc: 1 mo LIBOR, no interpolation

Targeting subgoals for Owner Occupied Purchase-LOU/MCD

or of this paterial is an employee of the firm's sales and trading desks. RE-CC may have positions in, buy or to worded to third parties, and is not intended as an offer to buy or sell and security certain transactions wentlined herein may give rise to substantial risk and may not be suitable for all investors. RDSGL is not acting as advisor or fiductory in providing this information and while believed to be reliable, we do not warrant its accuracy of

Australia 6: 2 9777 3500 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 920410 Hong Kong 852 2977 6030 Japan 8: 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2006 Bloomberg L.P. 6944-740-0 27-Dec-2006 12:39:02

```
17:38 GMT [REUTERS US TREASURY & MONEY MKTS]
                                                             12/27 12:38
FEDERAL FUNDS
                EST 12:15|T-BILLS
                                  EST 12.37 YIELDIEURO$
                                                           12.06 GOV RP 12.00
BID 5 1/4 OPEN 5 1/4
                          1M 4.570-545 -.125 4.645 5.3000 -3200
                                                                 0/N 5.25-23
                          3M 4.845-840 -.020
ASK 5 5/16 HIGH 5 5/16
                                            4.973 5.3100 -3400
                                                                 1WK 5.15-00
                         6M 4.900-895 +.005 5.094 5.3100 -3500
LST 5 5/16 LOW 5 1/4
                                                                 2WK 5.19-08
FUNDS SOURCE-GARBAN [TELERATE FX PAGE/RECORD CHANGES - SEE PG 11] 1MO 5.20-13
BTEC/ICAP - NYC
                 EST 12.38 YIELD|GSCI 5630.44+
                                                   1,95-DJIA 12479.65!+ 72.02
 4.625 N/08 99.23+-236 -.032 4.769 11.30 YANKEE CDS DOM BAS
                                                                 LIBOR 11.00
 4.625 N/09 99.272-27+ -.05 4.679 BID EARLY
                                             LATE TEARLY LATE
                                                                .1M 5.35000
            99.132-13+ -.076 4.634 JAN
                                        5.33
                                             5.33
 4,500 N/11
                                                    5.29
                                                          5.29
                                                                 2M
                                                                     5.35000
                                             5.34
                                                    5.27
 4,250 N/13 97,25 -27 -.10 4.629 FEB
                                        5.34
                                                          5.27
                                                                 3M 5.36375
 4.625 N/16 99.26+-27 -.11 4.646 MAR
                                        5,34
                                             5,34
                                                    5.29 5.29
                                                                 4M
                                                                     5.36438
 4.500 2/38 95.22 -23+ -.20+ 4.775 APR
                                        5.34
                                             5.34
                                                    5.20
                                                          5.20
                                                                 5M 5.36063
 SPOT FX
                                             5.34
            30Y MBS JAN DELIVERY
                                        5.34
                                   MAY
                                                    5.17
                                                          5.17
                                                                 6M
                                                                    5.36063
 JPY 118.73
                                   JUN 5.34
                                             5.34
                                                    5.15 5.15
                                                                 1Y 5.28938
 EUR 1.3124 GNMA5.5 99,23-25: -.05 DEALER COMM PAPER OFFER 15.30 BANK RATES
 GBP 1.9559 GOLD5.5 99.03-05 -.04
                                     15 5.21
                                               60 5.21 120 5.20 PRIME 8.25
CHF 1.2249 FNMA5.5 99.01-03 -.04
                                     30 5.22
                                               90 5.20 180 5.16 BROKER 7.00
```



"Perrewe, Joseph, GCM" <Joseph.Perrewe@rbsgc.co m>

12/26/2006 04:01 PM

To Michael_Aneiro@freddiemac.com

CC

bcc

Subject FW: FW: NHEL 2007-HE1 (side letter)

----Original Message----

From: McKeever, Michael, GCM Sent: 26 December, 2006 2:54 PM

To: Bower, Mark, GCM; Perrewe, Joseph, GCM Subject: RE: FW: NHEL 2007-HE1 (side letter)

we and Nomura have both received the email. It is confirmed that it is related to NHEL 2007-HE1.

----Original Message---From: Bower, Mark, GCM

Sent: Tuesday, December 26, 2006 3:47 PM
To: McKeever, Michael, GCM; Smith, Adam, GCM
Subject: FW: FW: NHEL 2007-HE1 (side letter)

----Original Message----

From: Perrewe, Joseph, GCM

Sent: Tuesday, December 26, 2006 3:45 PM

To: Bower, Mark, GCM

Subject: FW: FW: NHEL 2007-HE1 (side letter)

----Original Message----

From: Michael Aneiro [mailto:Michael_Aneiro@freddiemac.com]

Sent: 26 December, 2006 2:21 PM

To: Perrewe, Joseph, GCM Cc: Mullaney, Ryan, GCM

Subject: Re: FW: NHEL 2007-HE1 (side letter)

Joe,

With regards to you email, please confirm that this side letter refers to the following:

NHEL 2007-HE1

With respect to our participation concerning the above deal, it is our understanding that:

You have read our current Investment Requirements, which are attached.

The deal cash flows will conform in all material respects to the Investment Requirements.

The related deal documents will contain in all material respects all of our required representations and covenants set forth in the Investment Requirements.

The deal is anticipated to be structured as a QSPE.

Please send the final deal documents as soon as they are available to abs_docs@freddiemac.com. I will coordinate with our legal department to make sure that all of our requirements are incorporated correctly. You can reach me at (571) 382-4705.

We would appreciate it of you would acknowledge your receipt of this email. Such acknowledgement will not constitute or be deemed to constitute a confirmation or an agreement with respect to the foregoing.

Thanks, Mike

"Perrewe, Joseph, GCM" < Joseph.Perrewe@rbsgc.com>

12/26/2006 02:23 PM

To Michael_Aneiro@freddiemac.com

Subject FW: NHEL 2007-HE1 (side letter)

----Original Message----From: Bower, Mark, GCM

Sent: 26 December, 2006 1:22 PM

To: Perrewe, Joseph, GCM; Mullaney, Ryan, GCM Subject: FW: NHEL 2007-HE1 (side letter)

	*	*******************
	As this e-m	l is intended only for the addressee named above, nail may contain confidential or privileged information,
		not the named addressee, you are not authorized ead, copy or disseminate this message or any part of
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		kara - <u></u>
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W. S.		3.3.1.6.431
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		y contain confidential or privileged information, named addressee, you are not authorized
		py or disseminate this message or any part of
it.	imin, i caro, co	be or morning one morage or any part or
***	*****	*************
*		

Nomura Credit & Capital, Inc. Two World Financial Center New York, New York 10281

December 26, 2006

Freddie Mac 8200 Jones Branch Drive McLain, Virginia 22102

Re: Nomura Home Equity Loan, Inc.
Home Equity Loan Trust, Series 2007-HE1 (Group I Certificates)

Ladies and Gentlemen:

Reference is hereby made to the free writing prospectus dated December 22, 2006 (the "Free Writing Prospectus") with respect to the Group I Certificates. Capitalized terms used herein but not defined shall have the respective meanings set forth in the Free Writing Prospectus.

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Very Truly Yours,

Nomura Credit & Capital, Inc.

Title:

Timothy P.F. Growley Vice President



Kevin Palmer/HQ/FHLMC 12/22/2006 01:18 PM

To Kevin Palmer/HQ/FHLMC@FHLMC

cc Aaron J Pas/HQ/FHLMC@FHLMC, Chad Levrini/HQ/FHLMC@FHLMC, David J Kirk/PRES/HQ/FHLMC@FHLMC, David R

bcc

Subject Re: Credit Approval: NHELI 2007-HE1 1A1

Sorry that I left this off the approval, but this trade credit approval is also contingent that all the reps and warrants for Ownit are made directly with Nomura.

Kevin Palmer Credit Policy & Portfolio Mgmt Freddie Mac 571-382-4313 Kevin Palmer/HQ/FHLMC



Kevin Palmer/HQ/FHLMC 12/22/2006 01:13 PM

To Subprime

CC David J Kirl/PRES/HQ/FHLMC@FHLMC, Structured Credit Group/FHLMC@FHLMC, Michael J Jenkins/HQ/FHLMC@FHLMC, Stacey Kenneweg/HQ/FHLMC@FHLMC, Chad Levrini/HQ/FHLMC@FHLMC

Subject Re: Credit Approval: NHELI 2007-HE1 1A1

Credit Approved

This deal contains 40% exposure to Ownit originated collateral, who recently went out of business. 11% of the collateral was originated by First NLC, who is a marginal counterparty. The credit support level is 32%, which is well over the DEFCAP 300th path. We feel that given this level of support that this deal can withstand unanticipated volatility due to these marginal originators. Nomura is rated M3 and Satisfactory by Metrics and AMO respectively.

Kevin Palmer Credit Policy & Portfolio Mgmt Freddie Mac 571-382-4313 Chad Levrini/HQ/FHLMC



Chad Levrini/HQ/FHLMC 12/22/2006 12:12 PM

To Kevin Palmer/HQ/FHLMC@FHLMC

CC

Subject Credit Approval: NHELI 2007-HE1 1A1

Kevin-

Please approve.

This deal has over 40% Ownit collateral, but our credit enhancement of 32.36% is well above the DEFCAP worst projected path of 24.04% in losses.

NHELI 2007-HE1 1A1 CREDIT APPROVED

12/22/06

Rated Aaa/AAA/AAA (Moody's / S&P / Fitch)

Underwriter: RBSGC

AND A CONTRACTOR OF STREET, MADE	
Collateral	Swen
LASSISSEE SEE CE !	\$5.55.63

Collateral Type:	Subprime
CE Provided:	32.36%
DEFCAP 100th Percentile	24.04%
DEFCAP 99th Percentile	22,10%
DEFCAP 95th Percentile	17.66%
Expected Annual Credit Cost	0 bps
WA FICO:	629
FICO LT 600:	29.72%
WA CLTV:	89.81%
80% CLTV:	7.38%
GT80% CLTV:	75.57%
Full Doc:	54.12%
Owner Occ:	94.28%
2-4 Unit Prop:	5.25%
Cash-out Refi:	48.80%
IO/MTA:	12.12%
California:	32.16%

A	0	C	re	a	3	٤	0	g	

Metrics	AMO

Originators (top 5):	% of Total	Metrics	AMO
Ownit	43.24%	M5	Marginal
First Nic	11.98%	NR	Marginal
Other	44.78%	NR	NR

Servicers (top 5):	% of Total	Metrics	AMO	
Ocwen	98.78%	M4	Satisfactory	
Wells	1.22%	M1	Above Average	

thanks.

Chad Levrini Investments & Capital Markets Credit Policy & Portfolio Management Freddie Mac 571-382-4529



DIG <dig@freddiemac.com>

To ran_yi@freddiemac.com

CC

12/27/2006 02:02 PM Please respond to

Please respond to dig@freddiemac.com bcc

Subject Re: Please set up the following subprime floater; NHELI 2007-1 IA1 [#34499]

B5A04KRZ2

Created. Please review.

Thanks,

Vishal Hemrajani

SI&A Data Ops: 571-382-5464

--Original Message--

From: ran_yi@freddiemac.com Date: 12/27/2006 1:21:37 PM To: dig@freddiemac.com

Subject: Re: Please set up the following subprime floater; NHELI 2007-1 IA1 [#34499]

Sorry about that, Here it is again, Thanks.

CDI:

rheli07he1

Deal:

NHELI 2007-HE1

Bond:

IAT

Size: Price: \$375,000,000 \$100.00

Variance:

+/-10%

Settle: 1st pay: 1/31/2007

Dated:

1/25/2037

1/31/2007

Delay:

2/25/2007

Legal final: Accrual:

act/360

Coupon:

0 days

L+15 bps, AFC Floater, Swap

Rating:

M=Ass S=AAA, F=NA, D=NA

Structure:

REMIC

First LIBOR Calc:

1 MO LIBOR, no interpolation

Spread:

+15 bps

Index: GWAC: 1m LIBOR 8.31

Subordination

21.38%

Pricing Method:

Mortgage ABS Home Equity Float

HETP

val_charte:

HE - MI

Ran Yi Freddie Mac Investments & Capital Markets (571) 382-5858

INDICATIVE TERM SHEET

Trade Date:

December 21, 2006

Seller:

Greenwich Capital

Security Description

Security Issuer:

NHELI 2007-1

Security:

A "AAA" class issued by the Security Issuer backed by conforming mortgages, having the characteristics set forth

herein

Security Coupon:

1 Month LIBOR + 15

Security Size:

\$375,000,000 subject to a variance of +/- 10%

Settlement Date:

January 31, 2007

Distribution Date:

The 25th of each month or, if the 25th is not a business day, the next business day, commencing February, 2007

First LIBOR Setting:

2 business days prior to the start of the accrual period (1/29/2007)

Legal Final:

January 25, 2037

Payment Delay:

Zero days

Interest Accrual:

Actual/360

Settlement Price:

100-00

Conforming Pool

Originator(s):

OWNIT Mortgage Solutions, Inc.

40%

Other

60%

Conforming Pool

Servicer:

Ocwen

98%

Wells Fargo

2%

ML/OWNIT 2006-6